

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

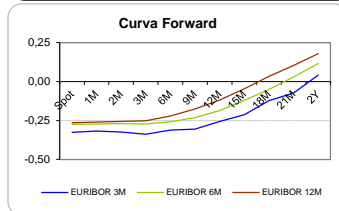
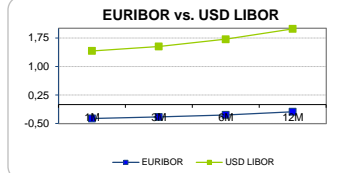
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RENTA FIXA

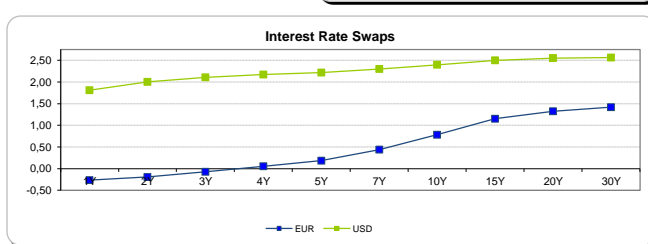
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3660	0	1	1M	1,4069	0	16	0,4970	-0,8075
3M	-0,3250	0	0	3M	1,5226	1	13	0,5201	-0,7560
6M	-0,2710	0	0	6M	1,7145	0	12	0,5848	-0,6570
12M	-0,1900	0	0	12M	1,9883	0	12	0,7714	-0,5292

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2633	0	0	-0,1186	0,4595	0,9855
2Y	-0,1920	0	1	0,0299	0,5920	1,1057
3Y	-0,0730	0	1	0,1720	0,7224	1,2199
4Y	0,0560	-1	1	0,3096	0,8465	1,3267
5Y	0,1860	-1	0	0,4417	0,9648	1,4145
7Y	0,4410	-1	-1	0,6920	1,1767	1,5649
10Y	0,7840	-1	-4	1,0078	1,3940	1,7013
15Y	1,1520	-2	-7	1,3115	1,5759	1,7810
20Y	1,3240	-2	-9	1,4487	1,6378	1,7754
30Y	1,4190	-3	-10	1,5111	1,6375	1,7292

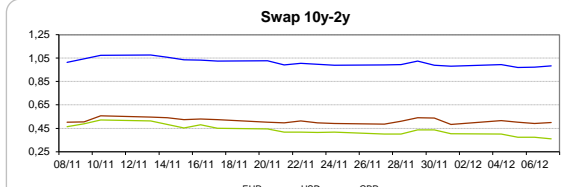
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8100	1	15	2,1400	2,2860	2,4040
2Y	2,0030	1	16	2,1870	2,3130	2,4280
3Y	2,1070	1	16	2,2392	2,3410	2,4550
4Y	2,1720	1	15	2,2490	2,3903	2,4785
5Y	2,2190	1	13	2,2780	2,4196	2,5326
7Y	2,2990	1	10	2,3340	2,4709	2,5770
10Y	2,3970	0	6	2,4336	2,5337	2,6120
15Y	2,5010	0	3	2,4910	2,5837	2,6110
20Y	2,5520	-1	1	2,5478	2,5971	2,6292
30Y	2,5630	-1	-1	2,5210	2,5470	2,5600

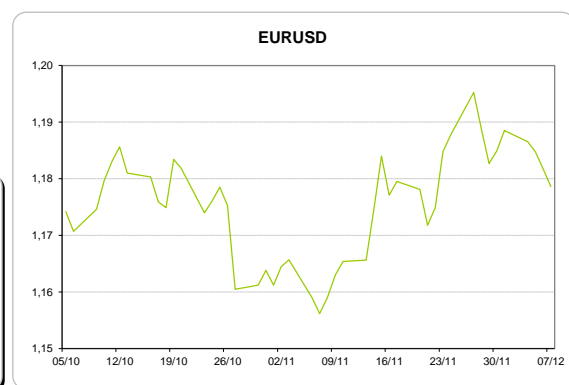
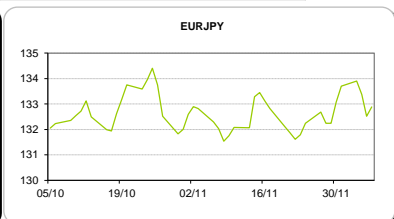
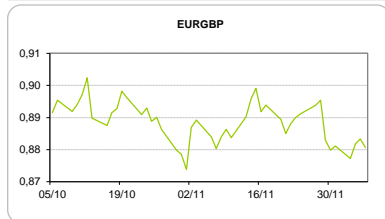


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,07	0,85	-1,40	OT 2Y	-0,304	-0,01	-12,60
JETFUEL	603,59	16,63	-0,20	OT 5Y	0,454	-0,03	-20,60
DIESEL	564,13	15,17	-1,32	OT 10Y	1,820	-0,06	-11,00
COBRE	6.550,50	7,00	-420,00	BUND 10Y	-0,266	-0,51	-4,90
ZINCO	3.089,50	-30,50	-155,50	SCHATZ 2Y	-0,105	-1,83	-2,30
OURO	1.253,45	-9,89	-21,86	T-NOTE 10Y	3,113	-0,48	5,10
TRIGO	422,00	-3,25	-22,75	T-NOTE 2Y	2,306	-0,77	15,00
LICENÇA C02	7,34	0,07	-0,41	GILT 10Y	1,376	2,18	0,50



CAMBIAL

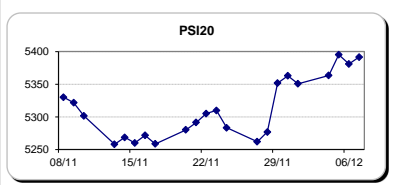
CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1786	-0,26%	1,94%	1,1860	1,1931	1,2086
EUR/GBP	0,88068	0,30%	-0,03%	0,8832	0,8856	0,8912
EUR/JPY	132,88	-0,27%	-0,64%	132,88	132,88	132,88
EUR/CHF	1,1692	-0,13%	-0,91%	1,1679	1,1666	1,1643
EUR/BRL	3,8862	-1,83%	-2,41%	3,9503	4,0151	4,1596
EUR/PLN	4,2103	0,05%	0,79%	4,2311	4,2557	4,3061



ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,520	1,01	42,86
BANCO BPI	1,139	0,80	0,71
BCP	0,2622	0,38	42,15
-	-	-	-
CORT. AMORIM	11,780	1,55	38,59
CTT	3,261	1,12	-49,40
EDP	2,937	1,07	1,49
EDP R	6,708	-0,28	11,13
GALP	15,500	-1,56	9,23
J MARTINS	16,570	1,19	12,42
MOTA ENGIL	3,715	0,03	130,75
NOS	5,611	-1,09	-0,48
PHAROL	0,304	1,67	46,86
NAVIGATOR	4,267	1,07	34,66
REN	2,499	-0,32	-1,77
SEMAPA	17,000	-0,38	26,87
SONAE CAP.	0,875	0,00	16,98
SONAE SGPS	1,090	0,65	24,71
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
PHAROL	1,67
CORT. AMORI	1,55
J MARTINS	1,19
CTT	1,12
EDP	1,07
EDP R	-0,28
REN	-0,32
SEMAPA	-0,38
NOS	-1,09
GALP	-1,56



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.391,67	0,20%	15,23%	5.495,87	4.455,76
CAC40	5.383,86	0,18%	10,73%	5.536,40	4.658,73
ESTX 50 PR	3.573,13	0,32%	8,59%	3.708,82	3.109,15
XTRA DAX	13.045,15	0,36%	13,62%	13.525,56	10.873,81
S&P 500	2.639,15	0,38%	17,88%	2.665,19	2.208,93
IBEX 35	10.270,00	0,84%	9,81%	11.184,40	8.912,60
NIKKEI 225	22.498,03	1,45%	17,70%	23.382,15	18.224,68

